

**City of Pasadena
Quarterly Investment Report**

Quarter Ending 06/30/2018

**Prepared by the Department of Finance
Treasury Division**

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
City Treasurer

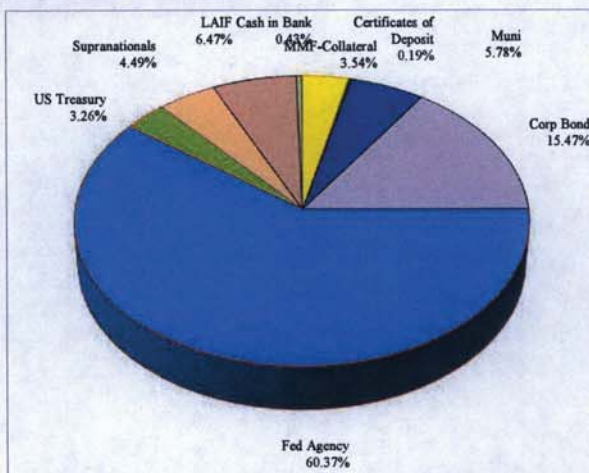
June 2018

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 28, 2017. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 06/30/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	18,641,148	3.54%
Certificates of Deposit	1,000,000	0.19%
Municipal Bonds	30,424,449	5.78%
Corporate Bonds	81,438,202	15.47%
Federal Agencies	317,721,104	60.37%
US Treasury Securities	17,158,515	3.26%
Supranationals	23,626,022	4.49%
LAIF	34,046,735	6.47%
Cash in Bank	2,255,100	0.43%
TOTALS:	526,311,275	100.00%
Accrued Interest Receivable	2,029,890	
GRAND TOTAL:	528,341,164	



PORTFOLIO LIQUIDITY AS OF 06/30/2018

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	62,687,882	11.77%
31 days - 1 Year	115,230,000	21.63%
1 - 2 Years	126,130,000	23.68%
2 - 3 Years	151,125,000	28.37%
3 - 4 Years	54,515,000	10.23%
4 - 5 Years	23,000,000	4.32%
Over 5 Years	-	0.00%
TOTAL:	532,687,882	100.00%

PORTFOLIO STATISTICS

	Jun-18	May-18	Apr-18	Mar-18	Feb-18	Jan-18
Month-End Market Value	528,341,164	534,151,621	524,540,994	515,313,860	518,301,728	517,167,509
Modified Duration	1.65	1.71	1.75	1.83	1.85	1.89
Weighted Average Maturity	1.72	1.78	1.82	1.91	1.92	1.96
Current Book Yield to Maturity	1.736%	1.725%	1.696%	1.663%	1.628%	1.599%
Effective Yield - Year to Date	1.580%	1.560%	1.540%	1.520%	1.510%	1.480%
Interest Earned	725,269	741,783	726,902	709,335	684,865	672,543
Fiscal Year To Date Interest Earned	7,836,071	7,110,802	6,369,019	5,642,117	4,932,782	4,247,916
Fair Value Change Gain/(Loss)	(533,127)	1,163,511	(1,431,237)	525,957	(756,949)	(2,330,141)
Fiscal Year To Date change in fair value	(5,421,334)	(4,888,207)	(6,051,718)	(4,620,481)	(5,146,438)	(4,389,489)
Total Fiscal YTD Earnings	2,414,737	2,222,595	317,301	1,021,636	(213,656)	(141,572)

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIF												
YS3864	864	Local Agency Investment Fund	29,960,068.03		34,046,734.70	34,046,734.70	34,046,734.70	1.920		1.920	1	
		Subtotal and Average	29,960,068.03		34,046,734.70	34,046,734.70	34,046,734.70			1.920	1	
Collateralized Money Market												
YS13067	13067	EAST WEST BANK			8,537,290.91	8,537,290.91	8,537,290.91	1.910		1.910	1	
YS13547	13526	OPUS BANK			5,103,856.74	5,103,856.74	5,103,856.74	1.910		1.910	1	
YS13546	13504	PACIFIC PREMIER BANK			5,000,000.00	5,000,000.00	5,000,000.00	1.850		1.850	1	
		Subtotal and Average	12,332,416.03		18,641,147.65	18,641,147.65	18,641,147.65			1.894	1	
Municipal Bonds												
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,485,775.00	2,500,000.00	1.593	Aa3	1.593	274	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	742,440.00	750,000.00	1.228	Aa3	1.228	318	05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,486,980.00	1,496,012.85	1.625	AA-	1.921	335	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	657,705.50	667,909.29	1.250	AA-	1.570	365	07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,989,540.00	2,000,000.00	2.098	AA	2.097	396	08/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,947,600.00	4,982,985.90	1.625	AA	1.925	427	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	864,529.60	878,648.45	1.375	A+	1.510	427	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,478,500.00	2,490,072.94	2.000	A	2.329	457	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,917,800.00	5,040,864.86	1.800	Aa3	1.320	640	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,964,660.00	1,993,019.69	2.000	AA-	2.189	701	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	642,443.20	662,756.91	1.625	AA-	1.800	731	07/01/2020
212263AQ0	13620	Contra Costa County Redev Agcy		08/16/2017	750,000.00	732,285.00	746,896.67	1.750	A+	1.955	762	08/01/2020
798170AC0	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,979,900.00	2,000,000.00	2.259	AA	2.259	762	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	985,770.00	994,438.53	2.250	AA	2.510	823	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	630,260.40	660,263.81	1.750	AA-	2.000	1,096	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	483,485.00	501,822.25	2.125	AA	2.000	1,127	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,434,775.00	2,500,000.00	2.367	Aa3	2.367	1,370	04/01/2022
		Subtotal and Average	30,865,029.74		30,424,448.70	30,865,692.05	30,865,692.05			1.901	610	
Certificates of Deposit - Bank												
1404203P3	13618	Capital One Bank USA NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	383	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	383	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	383	07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	386	07/22/2019
		Subtotal and Average	1,000,000.00		1,000,000.00	1,000,000.00	1,000,000.00			1.675	384	

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,996,820.00	5,000,000.00	1.000	Aaa	1.000	26	07/27/2018
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5,000,000.00	4,997,090.00	5,000,000.00	1.050	Aaa	1.050	26	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5,000,000.00	4,990,645.00	5,000,000.00	1.100	Aaa	1.100	74	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,984,425.00	5,000,000.00	1.125	Aaa	1.125	120	10/29/2018
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,972,365.00	5,000,000.00	1.350	Aaa	1.350	208	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,968,560.00	5,000,000.00	1.270	Aaa	1.270	211	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,962,550.00	5,000,000.00	1.250	Aaa	1.250	240	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,962,945.00	5,000,000.00	1.300	Aaa	1.300	271	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,956,305.00	5,000,000.00	1.300	Aaa	1.300	302	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,949,940.00	5,000,000.00	1.170	Aaa	1.170	319	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,781,395.08	3,819,882.65	1.250	Aaa	1.253	333	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,944,165.00	5,000,000.00	1.250	Aaa	1.250	362	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,937,420.00	5,000,000.00	1.250	Aaa	1.250	390	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,933,360.00	5,000,000.00	1.250	Aaa	1.250	418	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,926,110.00	5,000,000.00	1.250	Aaa	1.250	418	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,926,110.00	5,000,000.00	1.250	Aaa	1.250	418	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,861,740.00	10,000,000.00	1.300	Aaa	1.300	423	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,963,061.00	3,000,000.00	1.500	Aaa	1.500	451	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,916,510.00	5,000,000.00	1.300	Aaa	1.300	481	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,927,195.00	5,000,000.00	1.360	Aaa	1.360	484	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,921,045.00	5,000,000.00	1.250	Aaa	1.250	484	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,926,360.00	5,000,000.00	1.400	Aaa	1.400	513	11/26/2019
3130AA4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,930,015.00	5,000,000.00	1.500	Aaa	1.500	519	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,914,345.00	5,000,000.00	1.350	Aaa	1.350	530	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,904,975.00	5,000,000.00	1.500	Aaa	1.500	547	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,905,005.00	5,000,000.00	1.520	Aaa	1.520	582	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,873,930.00	5,000,000.00	1.370	Aaa	1.370	688	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,660,761.25	3,750,000.00	1.500	Aaa	1.500	695	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,856,205.00	5,000,000.00	1.320	Aaa	1.320	785	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,866,495.00	5,000,000.00	1.400	Aaa	1.400	785	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,866,700.00	5,000,000.00	1.400	Aaa	1.400	789	08/24/2020
3133EH4R1	13635	FED NATIONAL MORTGAGE ASSN		12/28/2017	10,000,000.00	9,817,670.00	10,000,000.00	2.120	Aaa	2.120	820	09/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,857,585.00	5,000,000.00	1.370	Aaa	1.370	828	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,902,195.00	4,999,048.61	1.850	Aaa	1.859	835	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,887,245.00	5,000,000.00	1.720	Aaa	1.720	850	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,909,796.00	4,000,000.00	1.720	Aaa	1.720	850	10/28/2020

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2018

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Federal Agency Issues - Coupon												
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,137,611.29	3,210,000.00	1.720	Aaa	1.720	850	10/28/2020
3130ACL7	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,914,500.00	5,000,000.00	1.950	Aaa	1.950	858	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,879,485.00	5,000,000.00	1.625	Aaa	1.625	878	11/25/2020
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,899,590.00	5,000,000.00	1.830	Aaa	1.830	897	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,913,950.00	5,000,000.00	2.000	Aaa	2.000	897	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,925,280.00	5,000,000.00	2.100	Aaa	2.100	912	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,925,280.00	5,000,000.00	2.100	Aaa	2.100	912	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,811,870.00	5,000,000.00	1.330	Aaa	1.330	913	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,845,840.00	5,000,000.00	1.440	Aaa	1.440	933	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,820,255.00	5,000,000.00	1.400	Aaa	1.400	933	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,820,255.00	5,000,000.00	1.400	Aaa	1.400	933	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,927,015.00	5,000,000.00	2.150	Aaa	2.150	940	01/26/2021
3130A8P80	13576	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,849,570.00	5,000,000.00	1.580	Aaa	1.580	962	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,868,600.00	5,000,000.00	1.730	Aaa	1.734	971	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,861,050.00	5,000,000.00	1.650	Aaa	1.650	974	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,861,050.00	5,000,000.00	1.650	Aaa	1.650	974	03/01/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,097,519.75	3,250,000.00	1.680	Aaa	1.680	1,151	08/25/2021
3133EGSH9	13551	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,471,775.80	2,599,176.67	1.460	Aaa	1.470	1,158	09/01/2021
3136G4D.J9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,787,810.00	5,000,000.00	1.510	Aaa	1.510	1,187	09/30/2021
3136G4D.J9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,393,905.00	2,500,000.00	1.510	Aaa	1.510	1,187	09/30/2021
3136G4E.V1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,775,085.00	4,999,501.25	1.625	Aaa	1.628	1,215	10/28/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,879,305.00	5,000,000.00	2.140	Aaa	2.140	1,219	11/01/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,909,355.00	5,000,000.00	2.400	Aaa	2.400	1,270	12/22/2022
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,826,110.00	5,000,000.00	2.030	Aaa	2.030	1,394	04/25/2022
3130ACKG8	13623	Federal Home Loan Bank		06/20/2017	5,000,000.00	4,825,780.00	5,000,000.00	2.050	Aaa	2.050	1,450	06/20/2022
3133EHM34	13626	Federal Farm Credit Bank		10/24/2017	5,000,000.00	4,853,300.00	5,000,000.00	2.200	Aaa	2.200	1,576	10/24/2022
3134GSCD5	13638	FED HOME LOAN MORTGAGE CORP		11/01/2017	5,000,000.00	4,857,980.00	5,000,000.00	2.230	Aaa	2.230	1,584	11/01/2022
3134GSSFJ9	13720	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	4,925,135.00	4,997,709.72	2.550	Aaa	2.561	1,674	01/30/2023
3134GSKY0	13652	FED HOME LOAN MORTGAGE CORP		03/15/2018	3,000,000.00	2,991,069.00	3,000,000.00	3.000	Aaa	3.000	1,718	03/15/2023
3134GSKY0	13652	FED HOME LOAN MORTGAGE CORP		05/15/2018	5,000,000.00	4,995,750.00	5,000,000.00	3.200	Aaa	3.200	1,779	05/15/2023
Subtotal and Average					324,130,000.00	317,721,104.17	324,125,318.90			1.611	763	
Treasury Securities - Coupon												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,901,760.00	4,981,162.08	1.000	Aaa	1.280	502	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,450,880.00	2,485,311.16	1.000	Aaa	1.438	502	11/15/2019
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,447,557.50	2,495,808.29	1.625	Aaa	1.700	837	10/15/2020

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,426,172.50	2,487,571.96	1.750	Aaa	1.903	1,248	11/30/2021
Treasury Securities - Coupon					12,500,000.00	12,226,370.00	12,449,853.49			1.520	718	
Subtotal and Average												
Corporate Bonds - Coupon												
48125LRF1	13587	JPMORGAN SECURITIES		01/17/2017	3,000,000.00	2,992,296.00	2,998,458.28	1.450	Aa3	1.685	82	09/21/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000.00	2,366,072.91	2,376,101.67	2.050	A1	1.443	159	12/07/2018
06050TME9	13637	BANK OF AMERICA CORP		01/05/2018	5,000,000.00	4,991,715.00	5,000,704.82	2.050	A1	2.016	159	12/07/2018
36962G7G3	13648	GE CAPITAL		04/12/2018	2,500,000.00	2,494,347.50	2,496,629.60	2.300	A2	2.553	197	01/14/2019
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	1,990,094.00	1,999,927.21	1.700	Aa1	1.706	236	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,487,407.50	2,501,069.64	1.708	Aaa	1.642	243	03/01/2019
30231GAP7	13645	EXXON MOBIL CORPORATION		03/05/2018	5,000,000.00	4,974,815.00	4,981,932.58	1.708	Aaa	2.259	243	03/01/2019
14912LW6	13646	CATERPILLAR		03/13/2018	3,000,000.00	2,986,428.00	2,988,329.27	1.900	A3	2.446	284	03/22/2019
90331HMY6	13679	US BANK NA CINCINNATI		01/19/2018	5,000,000.00	4,950,920.00	4,970,822.76	1.400	A1	2.125	259	04/26/2019
06406HCU1	13642	BANK OF NEW YORK MELLON		02/23/2018	4,500,000.00	4,481,527.50	4,489,642.26	2.200	A1	2.468	318	05/15/2019
22546QAN7	13649	Credit Suisse New York		04/13/2018	2,240,000.00	2,229,234.56	2,231,807.08	2.300	A1	2.710	331	05/28/2019
17325FAF5	13647	CITIBANK NA		04/05/2018	5,000,000.00	4,940,635.00	4,947,944.36	1.850	A1	2.730	444	09/18/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,950,242.00	2,999,810.90	1.350	A1	1.355	460	10/04/2019
718172CC1	13650	Philip Morris Intl Inc		04/20/2018	2,000,000.00	1,974,156.00	1,977,629.04	1.875	A2	2.737	488	11/01/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,467,842.50	2,495,973.43	2.250	A3	2.360	571	01/23/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,949,168.00	2,998,101.67	1.800	Aa1	1.835	680	05/11/2020
25468PDU7	13678	Walt Disney Compray		06/06/2017	3,000,000.00	2,932,995.00	2,997,761.71	1.800	A2	1.840	705	06/05/2020
06051GG89	13651	BANK OF AMERICA CORP		05/09/2018	2,500,000.00	2,442,412.50	2,451,004.44	2.151	A3	3.021	862	11/09/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,454,035.00	2,494,398.89	2.000	Aa1	2.098	866	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,830,816.00	4,000,000.00	2.000	Aa3	2.000	912	12/29/2020
48125LRK0	13640	JP MORGAN		02/01/2018	5,000,000.00	4,955,810.00	5,000,000.00	2.604	Aa3	2.604	946	02/01/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,898,270.00	3,030,200.80	2.000	Aaa	1.623	1,017	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,804,370.00	4,997,116.32	2.100	A2	2.120	1,121	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,873,220.00	5,000,000.00	2.125	Aa3	2.125	1,459	06/29/2022
Subtotal and Average					82,610,000.00	81,418,829.97	82,425,366.73			2.164	575	
Amortized U.S. Treasury Strip Bonds												
912833KU3	13680	U.S. TREASURY STRIP		01/26/2018	5,000,000.00	4,932,145.00	4,940,222.08			1.935	229	02/15/2019
Subtotal and Average					5,000,000.00	4,932,145.00	4,940,222.08			1.935	229	

Portfolio PASD
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PM (PRF_PM2) 7.3.0

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Supranationals												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,968,495.00	5,000,000.00	1.350	Aaa	1.350	240	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,953,320.00	5,000,000.00	1.250	Aaa	1.250	299	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,953,320.00	5,000,000.00	1.250	Aaa	1.250	299	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,846,701.84	3,879,731.82	1.300	Aaa	1.309	299	04/26/2019
45905UQZ3	13624	WORLD BANK		10/30/2017	5,000,000.00	4,904,185.00	5,000,000.00	2.000	Aaa	2.000	852	10/30/2020
		Subtotal and Average	23,879,718.64		23,880,000.00	23,626,021.84	23,879,731.82			1.437	402	
		Total and Average	521,965,974.19		532,687,882.35	524,036,802.03	532,374,067.42			1.736	627	

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity
		Average Balance	0.00			19,372.51	19,372.51				0
		Accrued Interest at Purchase									
		Subtotal				19,372.51	19,372.51				
		Total Cash and Investments	521,965,974.19			524,056,174.54	532,393,439.33			1.736	627
		Cash			2,255,099.99						
		Accrued Interest			2,029,889.83						
		Total			528,341,164.36						

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 06/30/2018

	Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	
Collateralized Money Market	3.54%	100%	In compliance	102% Collateral	102% Collateral	In compliance
Certificates of Deposit	0.19%	30%	In compliance	n/a	n/a	In compliance
Municipal Bonds	5.78%	100%	In compliance	Aa2/Aa3/A1/A2	A or better	In compliance
US Treasury Securities	3.26%	100%	In compliance	Aaa	AA+/Aaa	In compliance
Corporate Bonds	15.47%	30%	In compliance	Aaa/Aa1/Aa3/A1/A2/A3	A or better	In compliance
Federal Agency Issues	60.37%	100%	In compliance	Aaa	AA+/Aaa	In compliance
Supranationals	4.49%	30%	In compliance	Aaa	AA or better	In compliance
LAIF	6.47%	100%	In compliance	n/a	n/a	In compliance
Cash	0.43%	100%	In compliance	Collateralized	Collateralized	In compliance
	100.00%					

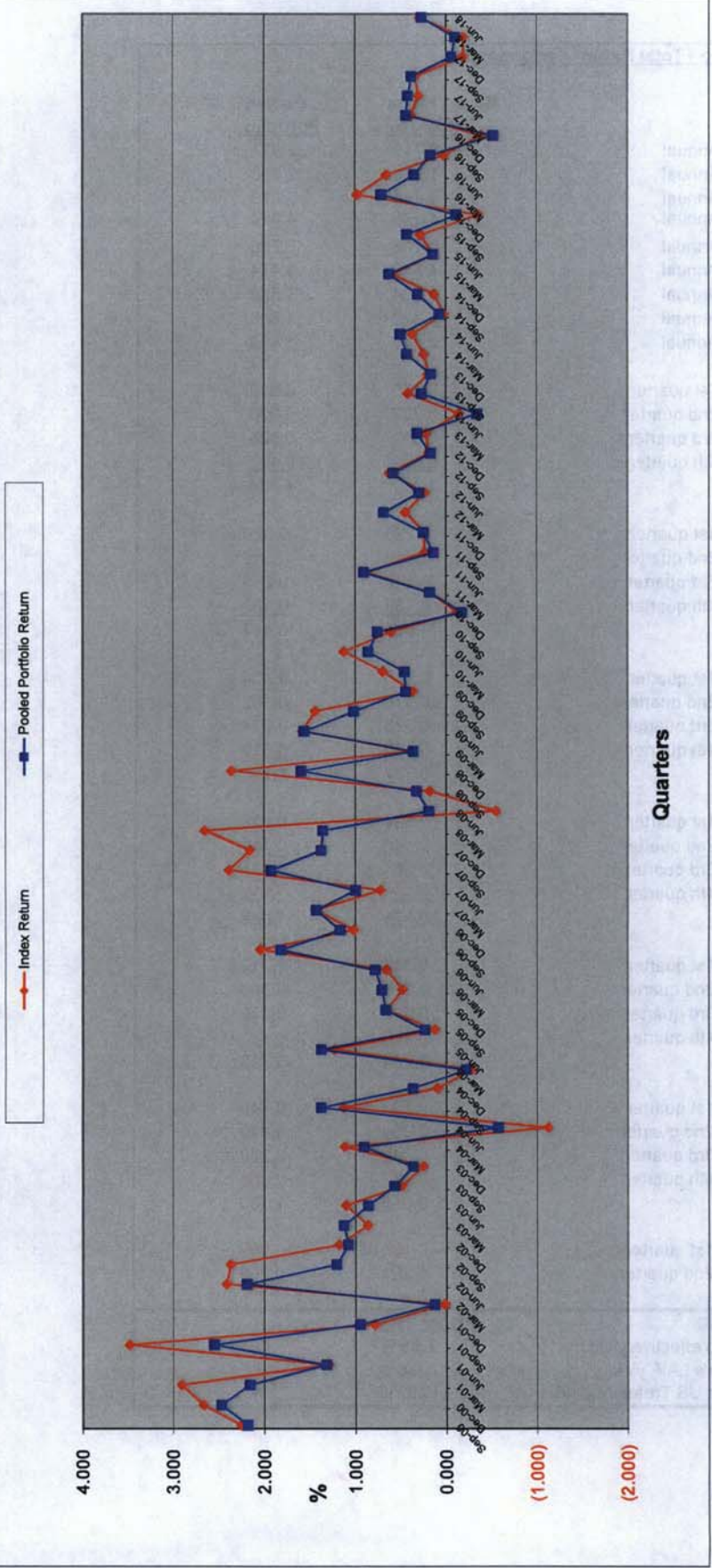
Portfolio Value 528,341,164

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2018</u>	
	Market Value	% of Total
FHLB	68,692,848.29	13.00%
FHLMC	78,876,250.00	14.93%
FNMA	79,817,865.08	15.11%
FFCB	90,334,140.80	17.10%
Total Fed Agencies	317,721,104.17	60.14%
OTHER PORTFOLIO INVESTMENTS	210,620,060.19	39.86%
Total Investments	528,341,164.36 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Total Return - Pool vs ML 1-3 Corp/Agency Index Returns (Quarterly)



Pooled Portfolio - Total Return Performance			
		ML 1-3 Index Corp/Gov	Pooled Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	1st quarter	0.450	0.690
	2nd quarter	0.237	0.300
	3rd quarter	0.582	0.625
	4th quarter	<u>0.198</u>	<u>0.173</u>
		1.467	1.788
2013	1st quarter	0.220	0.320
	2nd quarter	-0.140	-0.340
	3rd quarter	0.420	0.270
	4th quarter	<u>0.196</u>	<u>0.167</u>
		0.696	0.417
2014	1st quarter	0.246	0.434
	2nd quarter	0.370	0.503
	3rd quarter	0.028	0.074
	4th quarter	<u>0.133</u>	<u>0.310</u>
		0.777	1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141
	3rd quarter	0.284	0.431
	4th quarter	-0.350	-0.113
		0.671	1.087
2016	1st quarter	0.982	0.713
	2nd quarter	0.660	0.350
	3rd quarter	0.027	0.170
	4th quarter	-0.385	-0.520
		1.284	0.713
2017	1st quarter	0.393	0.440
	2nd quarter	0.303	0.419
	3rd quarter	0.342	0.380
	4th quarter	-0.182	-0.059
		0.856	1.180
2018	1st quarter	-0.185	-0.097
	2nd quarter	0.291	0.269
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		1.58%	
State Treasurer's LAIF yield		1.36%	
2 Year Average US Treasury yield		1.92%	

CITY POOLED PORTFOLIO
 Portfolio Management
 Distribution of Investments By Type - Historic
 (By Market Values)
 In %

Investment Type	Fiscal Year Total											
	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.77	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.43	3.41	3.78	3.54
Municipal Bonds	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.80	6.16	6.21	6.87	5.78
Corporate Bonds - Coupon	12.16	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.97	14.17	16.28	15.47
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	41.32	49.13	30.73	36.55	43.39	43.45	49.70	55.86	54.52	60.29	61.06	60.37
Repurchase Agreements	0.00	3.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	16.54	16.14	13.32	9.04	1.47	13.09	14.38	9.07	11.02	6.98	3.46	6.47
Cash	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.55	0.57	0.41	0.43
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.93	3.37	2.99	3.14	2.46	2.39	3.26
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	4.25	3.76	3.96	4.73	5.56	4.49
Bank Notes	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.99	1.05	1.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.21	0.20	0.19	0.19
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

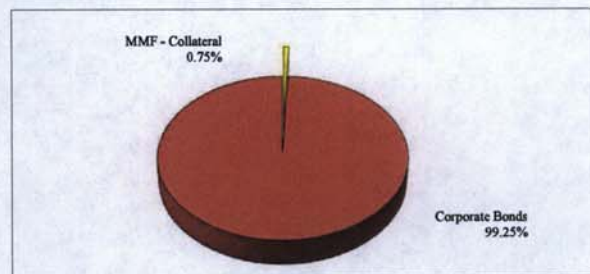
June 2018

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 28, 2017. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 06/30/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	14,560	0.75%
Corporate Bonds	1,925,908	99.25%
TOTALS:	1,940,468	100.00%
Accrued Interest Receivable	4,939	
GRAND TOTAL:	1,945,408	



PORTFOLIO LIQUIDITY AS OF 06/30/2018

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	14,560	0.74%
31 days - 1 Year	1,945,000	99.26%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,959,560	100.00%

PORTFOLIO STATISTICS

	Jun-18	May-18	Apr-18	Mar-18	Feb-18	Jan-18
Month-End Mkt Value	1,945,408	1,942,386	1,937,154	1,933,596	1,931,413	1,933,199
Modified Duration	0.80	0.88	0.96	1.05	1.13	1.21
Weighted Average Maturity	0.81	0.90	0.98	1.07	1.15	1.23
Current Book Yield to Maturity	2.168%	2.167%	2.166%	2.170%	2.170%	2.170%
Effective Yield - Year to Date	1.710%	1.670%	1.620%	1.560%	1.490%	1.370%
Interest Earned	2,292	2,292	2,274	2,270	2,270	113
Fiscal Year To Date Interest Earned	11,721	9,429	7,137	4,863	2,593	323
Fair Value Change Gain/(Loss)	729	2,941	1,284	(88)	(4,055)	363
Fiscal Year To Date change in fair value	14,353	13,624	10,683	9,399	9,487	13,542
Total Fiscal YTD earnings	26,074	23,052	17,820	14,262	12,079	13,865

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	14,560.47		14,560.47	14,560.47	14,560.47	1.910		1.910	1	
		Subtotal and Average	14,560.47		14,560.47	14,560.47	14,560.47	1.910		1.910	1	
Corporate Bonds - Coupon												
90331HMY6	13639	US BANK NA CINCINNATI	1,945,000.00	01/31/2018	1,945,000.00	1,925,907.88	1,932,944.28	1.400	A1	2.170	299	04/26/2019
		Subtotal and Average	1,932,351.71		1,945,000.00	1,925,907.88	1,932,944.28			2.170	299	
		Total and Average	1,946,912.18		1,959,560.47	1,940,466.35	1,947,504.75			2.168	297	
		Accrued Interest				4,939.39						
		Total				1,945,407.74						

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 06/30/2018

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio compliance	
Collateralized Money Market Corporate Bonds	99.25%	100% 30%*	102% Collateral A1	Portfolio compliance In compliance In compliance	Maturity In compliance In compliance
	100.00%				

Portfolio Value 1,945,408

*Pertains to 30% of entire agency portfolio

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE CAPITAL ENDOWMENT PORTFOLIO

	<u>June 30, 2018</u>	
	Market Value	% of Total
US Bank NA Cincinnati	1,925,907.88	99.00%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	19,499.86	1.00%
Total Investments	1,945,407.74 *	100.00%

note: * Includes Accrued Interest Receivable

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

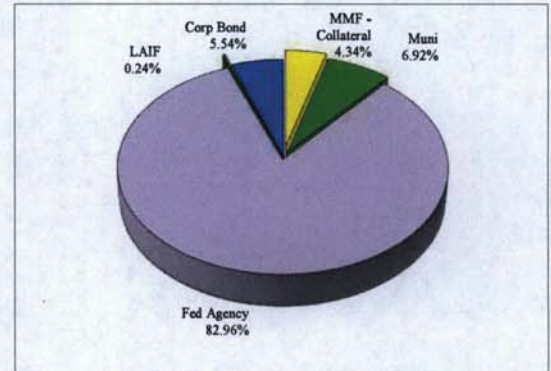
June 2018

PORTFOLIO COMPLIANCE

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PORTFOLIO STRUCTURE AS OF 06/30/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	3,002,020	4.34%
Municipal Bonds	4,787,560	6.92%
Federal Agencies	57,422,866	82.96%
L.A.I.F.	169,449	0.24%
Corporate Bonds	3,834,425	5.54%
TOTALS:	69,216,320	100.00%
Accrued Interest Receivable	348,723	
GRAND TOTAL:	69,565,043	



PORTFOLIO LIQUIDITY AS OF 06/30/2018

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	3,171,469	4.41%
31 days - 1 Year	1,000,000	1.39%
1 - 2 Years	1,960,000	2.72%
2 - 3 Years	26,100,000	36.28%
3 - 4 Years	15,400,000	21.41%
4 - 5 Years	3,300,000	4.59%
Over 5 Years	21,000,000	29.19%
TOTAL:	71,931,469	100.00%

PORTFOLIO STATISTICS

	Jun-18	May-18	Apr-18	Mar-18	Feb-18	Jan-18
Month-End Market Value	69,565,043	69,536,337	69,025,416	69,368,825	68,994,456	69,226,642
Modified Duration	3.69	3.77	3.85	3.94	4.02	3.88
Weighted Average Maturity	3.99	4.08	4.17	4.25	4.34	4.19
Current Book Yield to Maturity	1.903%	1.894%	1.893%	1.893%	1.893%	1.820%
Effective Yield - Year to Date	1.850%	1.840%	1.840%	1.830%	1.820%	1.800%
Interest Earned	113,422	113,057	112,766	112,691	108,896	107,698
Fiscal Year To Date Interest Earned	1,311,609	1,198,187	1,085,130	972,364	859,673	750,777
Fair Value Change Gain/(Loss)	(84,716)	397,864	(456,174)	261,678	(341,082)	(739,478)
Fiscal Year To Date change in fair value	(1,199,113)	(1,114,397)	(1,512,261)	(1,056,086)	(1,317,764)	(976,682)
Total Fiscal YTD Earnings	112,496	83,790	(427,131)	(83,722)	(458,091)	(225,905)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
LAIF											
SYS6184	6184	Local Agency Investment Fund	169,449.10		169,449.10	169,449.10	169,449.10	1.920		1.920	1
		Subtotal and Average	169,449.10		169,449.10	169,449.10	169,449.10	1.920		1.920	1
Collateralized Money Market											
SYS13066	13066	EAST WEST BANK	3,002,019.75		3,002,019.75	3,002,019.75	3,002,019.75	1.910		1.910	1
		Subtotal and Average	2,601,439.75		3,002,019.75	3,002,019.75	3,002,019.75	1.910		1.910	1
Municipal Bonds											
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B	1,000,000.00	03/21/2014	1,000,000.00	998,380.00	1,000,257.35	1.861	Aa2	1.780	123 11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012	1,960,000.00	1,948,220.40	1,960,000.00	2.084	Aaa	2.084	396 08/01/2019
54465AGS5	13553	LA County Redevelopment TABS	2,000,000.00	08/25/2016	2,000,000.00	1,840,960.00	1,973,486.19	2.375	Aa3	2.560	2,984 09/01/2026
		Subtotal and Average	4,933,643.87		4,960,000.00	4,787,560.40	4,933,743.54			2.213	1,376
Federal Agency Issues - Coupon											
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN	5,000,000.00	08/24/2016	5,000,000.00	4,866,495.00	5,000,000.00	1.400	Aaa	1.400	785 08/24/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,600,000.00	4,496,265.40	4,600,000.00	1.720	Aaa	1.720	850 10/28/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	5,000,000.00	4,864,375.00	5,000,000.00	1.700	Aaa	1.700	1,030 04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	5,000,000.00	4,848,660.00	5,000,000.00	1.700	Aaa	1.700	1,037 05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,000,000.00	06/14/2016	5,000,000.00	5,331,579.00	5,500,000.00	1.640	Aaa	1.640	1,079 06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank	5,000,000.00	08/26/2016	5,000,000.00	4,781,835.00	4,996,857.54	1.440	Aaa	1.461	1,142 08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP	5,000,000.00	08/25/2016	5,000,000.00	4,821,735.00	5,000,000.00	1.625	Aaa	1.625	1,151 08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank	2,400,000.00	09/01/2016	2,400,000.00	2,281,639.20	2,399,240.00	1.460	Aaa	1.470	1,158 09/01/2021
3134GSDJ1	13641	FED HOME LOAN MORTGAGE CORP	3,300,000.00	02/28/2018	3,300,000.00	3,282,292.20	3,299,077.65	2.875	Aaa	2.881	1,703 02/28/2023
3133EGMD4	13529	Federal Farm Credit Bank	5,000,000.00	07/18/2016	5,000,000.00	4,697,990.00	5,000,000.00	2.070	Aaa	2.070	2,209 07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	6,000,000.00	5,670,804.00	6,000,000.00	2.360	Aaa	2.360	2,542 06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank	3,000,000.00	05/04/2016	3,000,000.00	2,838,531.00	3,000,000.00	2.650	Aaa	2.650	2,864 05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank	5,000,000.00	07/27/2016	5,000,000.00	4,640,665.00	5,000,000.00	2.250	Aaa	2.250	2,948 07/27/2026
		Subtotal and Average	59,795,117.05		59,800,000.00	57,422,865.80	59,795,175.19			1.891	1,565
Corporate Bonds - Coupon											
89236TDZ5	13614	TOYOTA CREDIT CORPORATION	1,000,000.00	06/29/2017	1,000,000.00	957,704.00	1,000,000.00	2.000	Aa3	2.000	912 12/29/2020
594918BP8	13541	Microsoft Corporation	3,000,000.00	08/09/2016	3,000,000.00	2,876,721.00	2,998,045.25	1.550	Aaa	1.572	1,134 08/08/2021
		Subtotal and Average	4,331,354.08		4,000,000.00	3,834,425.00	3,998,045.25			1.679	1,078

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

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Run Date: 07/13/2018 - 14:28

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 30, 2018

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity
		Total and Average	71,831,003.84		71,931,468.85	69,216,320.05	71,898,432.83			1.903	1,456
		Accrued Interest				348,722.79					
		Total				69,565,042.84					

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 06/30/2018**

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality	Maturity
Collateralized Money Market	4.34%	100%	In compliance	102% Collateral	per Gov Code	In compliance
Municipal Bonds	6.92%	100%	In compliance	Aaa/Aa2/Aa3	102% Collateral	In compliance
Corporate Bonds	5.54%	30%	In compliance	Aaa/Aa3	A or better	In compliance
Federal Agency Issues	82.96%	100%	In compliance	Aaa	A or better	In compliance
LAIF	0.24%	100%	In compliance	n/a	AA+/Aaa	In compliance
	100.00%				n/a	In compliance

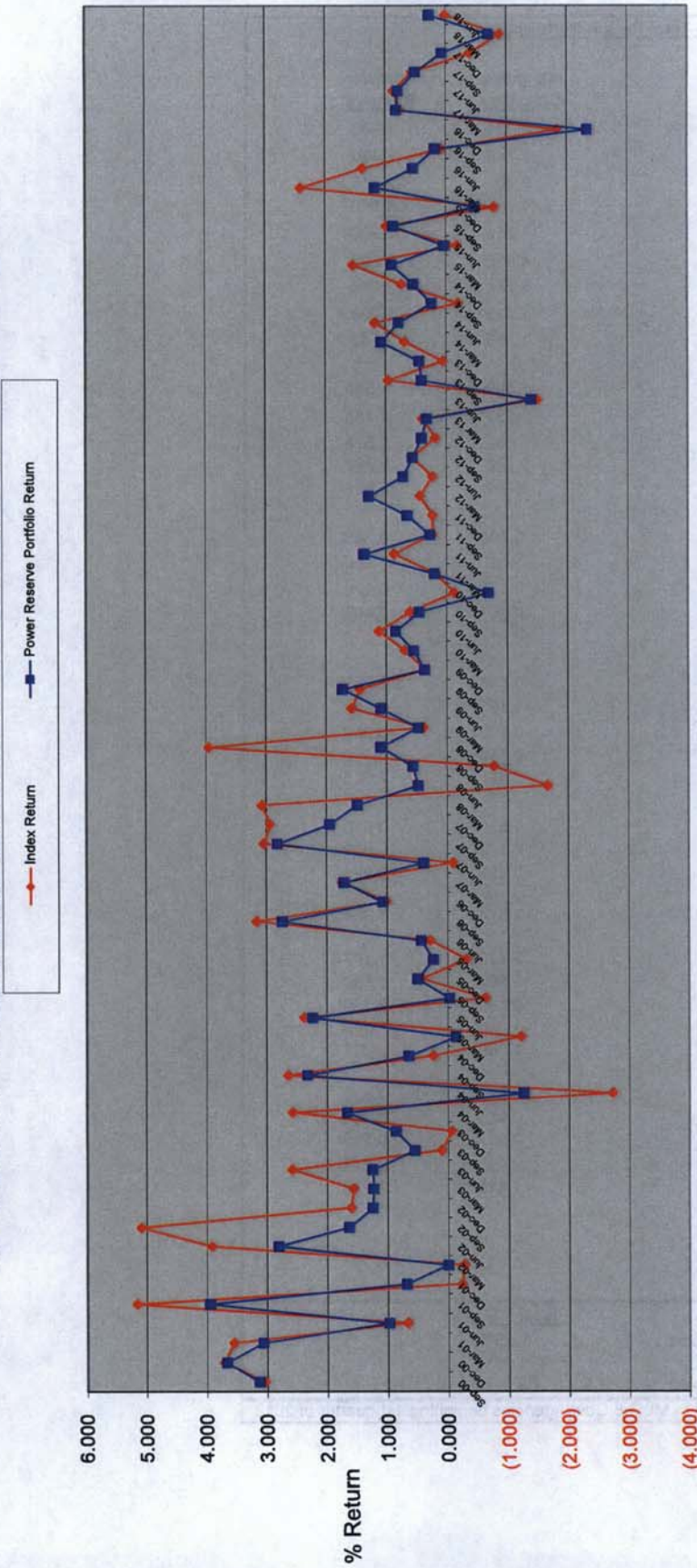
Portfolio Value 69,565,043

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

	<u>June 30, 2018</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,692,219.40	21.12%
FNMA	4,866,495.00	7.00%
FHLMC	8,104,027.20	11.65%
FFCB	29,760,124.20	42.78%
Total Fed Agencies	57,422,865.80	82.55%
OTHER PORTFOLIO INVESTMENTS	12,142,177.04	17.45%
Total Investments	69,565,042.84 *	100.00%

note: * Includes Accrued Interest Receivable

Total Return - Power Reserve vs ML 3-5 Corp/Agency Index Returns



Quarters

Power Reserve Portfolio - Total Return Performance			
		ML Index Corp/Gov	Power Reserve
2003	Annual	4.214	3.940
2004	Annual	2.740	3.430
2005	Annual	0.980	2.615
2006	Annual	4.184	4.540
2007	Annual	7.656	6.960
2008	Annual	4.610	3.683
2009	Annual	3.784	3.714
2010	Annual	1.113	1.206
2011	Annual	1.555	2.547
2012	1st quarter	0.450	1.300
	2nd quarter	0.237	0.730
	3rd quarter	0.582	0.575
	4th quarter	<u>0.198</u>	<u>0.422</u>
		1.467	3.027
2013	1st quarter	0.400	0.340
	2nd quarter	-1.580	-1.400
	3rd quarter	0.970	0.420
	4th quarter	<u>0.067</u>	<u>0.456</u>
		-0.143	-0.184
2014	1st quarter	0.698	1.089
	2nd quarter	1.190	0.800
	3rd quarter	-0.192	0.249
	4th quarter	<u>0.750</u>	<u>0.550</u>
		2.446	2.688
2015	1st quarter	1.550	0.910
	2nd quarter	-0.178	0.039
	3rd quarter	0.995	0.884
	4th quarter	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190
	4th quarter	<u>-1.840</u>	<u>-2.340</u>
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	<u>-0.398</u>	<u>0.071</u>
		1.815	2.219
2018	1st quarter	-0.890	-0.702
	2nd quarter	0.013	0.284
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.85%	
State Treasurer's LAIF yield		1.36%	
5 Year Average Treasury yield		2.29%	
** Index has been changed to ML 3-5 Govt/Agencies beginning 1st quarter of 2013			

POWER RESERVE FUND
 Portfolio Management
 Distribution of Investments By Type - Historic
 (By Market Values)
 In %

Investment Type	Fiscal Year Total												
	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market - Collateralized	0.20	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.02	0.49	0.94	0.27	4.34
Municipal Bonds	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.96	6.92	6.90	6.92
Federal Agency Issues - Coupon	76.28	65.32	67.24	50.12	64.39	70.83	66.34	77.86	79.82	79.45	79.09	83.39	82.96
L.A.I.F.	8.59	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.24	0.24	0.24
Corporate Bonds - Coupon	14.93	2.49	9.53	9.24	17.19	9.87	11.06	7.23	12.92	12.87	12.80	9.20	5.54
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
June 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$2,165,010.89	\$2,165,010.89	\$2,165,010.89
LAIF	1.920%	7/1/2018	\$1.38	\$1.38	\$1.38
Weighted Average Maturity = 1 day			<u>\$2,165,012.27</u>	<u>\$2,165,012.27</u>	<u>\$2,165,012.27</u>
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$235,644.67	\$235,644.67	\$235,644.67
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$415,415.83
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,641,912.00
Weighted Average Maturity = 2.73			<u>\$5,460,644.67</u>	<u>\$5,460,644.67</u>	<u>\$5,292,972.50</u>
<u>Annandale Assessment District</u>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,040,235.00	\$1,040,235.00	\$1,040,235.00
Weighted Average Maturity = 22.19					
<u>2010A Water Revenue Project Fund</u>					
LAIF	1.920%	7/1/2018	\$698.82	\$698.82	\$698.82
Weighted Average Maturity = 1 day			<u>\$698.82</u>	<u>\$698.82</u>	<u>\$698.82</u>

**Miscellaneous Funds
June 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>					
LAIIF	1.920%	7/1/2018	\$1,513.52	\$1,513.52	\$1,513.52
Weighted Average Maturity = 1 day					
<u>2012A Electric Parity Reserve Fund</u>					
Money Mkt	1.910%	7/1/2018	\$57,364.56	\$57,364.56	\$57,364.56
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,236,472.99
Weighted Average Maturity = 2.23					
<u>2013A Electric Parity Reserve Fund</u>					
Money Mkt	1.910%	7/1/2018	\$355,663.85	\$355,663.85	\$355,663.85
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$97,744.90
FNMA	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,695,184.00
Weighted Average Maturity = 2.94					
<u>2013A Electric Project</u>					
Money Mkt	1.910%	7/1/2018	\$969.57	\$969.57	\$969.57
LAIIF	1.920%	7/1/2018	\$7,679.26	\$7,679.26	\$7,679.26
Weighted Average Maturity = 1 day					

**Miscellaneous Funds
June 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>HUD Section 108</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$2,955,865.28	\$2,955,865.28	\$2,955,865.28
Weighted Average Maturity = 1 day			\$2,955,865.28	\$2,955,865.28	\$2,955,865.28
<u>2016A Electric Revenue Refunding Project</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$4,469,972.48	\$4,469,972.48	\$4,469,972.48
Weighted Average Maturity = 1 day			\$4,469,972.48	\$4,469,972.48	\$4,469,972.48
<u>2016A Electric Revenue Refunding Reserve</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$87,503.15	\$87,503.15	\$87,503.15
FHLB 3130AACM8	2.050%	12/6/2021	\$2,660,000.00	\$2,660,000.00	\$2,586,892.56
Weighted Average Maturity = 3.33			\$2,747,503.15	\$2,747,503.15	\$2,674,395.71
<u>2016A Electric Revenue Refunding Cost of Issuance</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$27,027.42	\$27,027.42	\$27,027.42
Weighted Average Maturity = 1 day			\$27,027.42	\$27,027.42	\$27,027.42
<u>Falls Creek Collateral</u>					
Money Mkt Collateralized (East West Bank)	1.910%	7/1/2018	\$96,230.05	\$96,230.05	\$96,230.05
Weighted Average Maturity = 1 day			\$96,230.05	\$96,230.05	\$96,230.05
GRAND TOTAL:					\$28,175,002.18

V. Investments Held by Trustees

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 6/30/2018

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost Value	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Mort Corp Cusp:3134GBFF4 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	25,746.32 1,180,000.00 26,672.49 1,232,418.81	25,746.32 1,180,000.00 26,672.49 1,232,418.81	25,746.32 1,154,972.20 26,672.49 1,207,391.01	07/01/18 04/27/22 07/01/18	1.74% 2.25% 1.74%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401 Total	115.06 0.19 - 115.25	115.06 0.19 - 115.25	115.06 0.19 - 115.25	07/01/18 07/01/18 07/01/18 07/01/18	1.77% 1.77% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- - - -	- - - -	- - - -	07/01/18 07/01/18	0.00% 1.74%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Total	- - - - - -	- - - - - -	- - - - - -	07/01/18 07/01/18 07/01/18 07/01/18	1.74% 0.00% 1.74% 0.00%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (\$815431) Fidelity Instl Mm Fds Government I CUSIP:316175108 Project Fund (\$815433) Fidelity Instl Mm Fds Government I CUSIP:316175108 Total	1.56 32.73 34.29	1.56 32.73 34.29	1.56 32.73 34.29	07/01/18 07/01/18	1.92% 1.77%

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 6/30/2018

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB 2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash 2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash 2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	21,388.74 1,565,000.00 4,100.17 300,000.00 314.09 1,890,803.00	21,388.74 1,564,608.75 4,100.17 299,925.00 314.09 1,890,336.75	21,388.74 1,542,213.60 4,100.17 295,632.00 314.09 1,863,648.60	07/01/18 10/28/19 07/01/18 07/01/18 10/28/19 07/01/18 07/01/18	1.74% 1.36% 0.00% 1.74% 1.36% 0.00% 1.74%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (\$631591) Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Principal Fund (\$631592) Fidelity Instl Mm Fds Government I CUSIP:316175108 Bond Reserve Fund (\$631593) Federal Home Loan Bank Funds CUSIP: 3130A8KV4 Federal Farm Credit Bank CUSIP:3133EGKV6 Federal Home Loan Bank CUSIP: 3130A8M42 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Total	881.49 275.86 5,000,000.00 5,500,000.00 5,000,000.00 126,508.56 15,627,665.91	881.49 275.86 5,000,000.00 5,129,575.00 5,000,000.00 126,508.56 15,627,665.91	881.49 275.86 4,779,500.00 5,129,575.00 4,684,550.00 126,508.56 14,721,290.91	07/01/18 07/01/18 07/01/18 06/27/24 07/12/27 07/16/28 07/01/18 07/01/18	1.77% 0.00% 1.77% 2.20% 2.50% 2.68% 1.77% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Electric Revenue Bonds 2009A 2009A Electric Bond Fund #281749 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	3,135,000.00 3,135,000.00	3,135,000.00 3,135,000.00	3,135,000.00 3,135,000.00	07/01/18	1.74%
Wells Fargo Bank Tracy Mason (213) 253-7536 Mevelyn Hill (213) 253-7524 Tracy.Mason@wellsfargo.com	PPFA(Paseo Colorado Parking Facilities) 2008 Bond Fund Account #23200100 Well Fargo Advantage Government Money Market Service Cash Reserve Fund Account #23200101 Fed Natl Mtg Assn CUSIP:3136G3TF2 Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service Total	39,386.96 2,000,000.00 2,039,386.96	39,386.96 2,000,000.00 2,039,386.96	39,386.96 1,964,400.00 2,003,786.96	07/01/18 07/01/18 12/30/19 07/01/18	1.47% 0.00% 1.22% 0.00%

Schedule of Funds Held by Trustee
CITY OF PASADENA

For Period Ending 6/30/2018

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	Pasadena 2008C COPS					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Reserve Account #281635	4,833,791.25	4,833,791.25	4,764,602.40	10/28/19	1.36%
	Federal Farm Credit Banks CUSIP:3133EFKY2	216,532.91	216,532.91	216,532.91	07/01/18	1.74%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	0.00%
	Cash	-	-	-	-	-
	Base Rental Fund #281744	-	-	-	-	-
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	1.74%
	Cash Balance	-	-	-	07/01/18	0.00%
	Interest Fund #281748	-	-	-	-	-
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	1.74%
	Total	5,051,532.91	5,050,324.16	4,981,135.31		
	Pasadena 2008B COPS					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Cost of Issuance Fund #281739	-	-	-	07/01/18	0.00%
	Cash	-	-	-	-	-
	Interest Fund #281740	-	-	-	-	-
	Goldman Sachs Fin Sq Pr Oblig #462 CUSIP:X9USDGSP7	-	-	-	07/01/18	1.74%
	Base Rental Fund #281742	-	-	-	-	-
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	1.74%
	Reserve Fund #281207	-	-	-	-	-
	Federal National Mortgage Association CUSIP 3136G4DJ9	1,230,000.00	1,230,000.00	1,177,798.80	09/30/21	1.51%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	56,842.34	56,842.34	56,842.34	07/01/18	1.74%
	Cash Balance	-	-	-	07/01/18	0.00%
	Total	1,286,842.34	1,286,842.34	1,234,641.14		
	Pasadena 2008A COPS					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Base Rental Fund #281732	-	-	-	07/01/18	1.74%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	0.00%
	Cash Balance	-	-	-	-	-
	Interest Fund #281733	-	-	-	-	-
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/18	1.74%
	Letter of Credit #281734	-	-	-	-	-
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/31/21	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.36	0.36	0.36	07/01/18	1.74%
	Total	1.36	1.36	1.36		

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 6/30/2018

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Conf Cir 2006AB Base Rent 2006A #281715 AMBAC Insurance Pol#25713BE for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86692630 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Reserve Fund #281722 Federal Natl Mtg Assn CUSIP:3135G0SY0 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Rebate Fund #281726 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Prepayment #281735 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	1.00 - 5.84 10,800,000.00 611,735.96 156,689.66 1,934.59 - 11,570,367.05	1.00 - 5.84 10,800,000.00 611,735.96 156,689.66 1,934.59 - 11,275,419.05	1.00 - 5.84 10,505,052.00 611,735.96 156,689.66 1,934.59 - 11,275,419.05	02/01/23 07/01/18 07/01/18 12/24/20 07/01/18 07/01/18 07/01/18 07/01/18 07/01/18	0.00% 1.74% 0.00% 1.60% 1.74% 1.74% 0.00% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	78.31 78.31 78.31	78.31 78.31 78.31	78.31 78.31 78.31	07/01/18	1.74%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281118 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	249,358.57 249,358.57 249,358.57	249,358.57 249,358.57 249,358.57	249,358.57 249,358.57 249,358.57	07/01/18 07/01/18 07/01/18	1.74% 1.74% 1.74%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Rfndng Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281126 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	30.52 83,308.97 83,339.49	30.52 83,308.97 83,339.49	30.52 83,308.97 83,339.49	07/01/18 07/01/18 07/01/18	1.74% 1.74% 1.74%

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 6/30/2018

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Villar/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	8,941.89 3.02 8,944.91	- 8,941.89 3.02 8,944.91	8,941.89 3.02 8,944.91	07/01/18 07/01/18	1.74% 1.74%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal National Mtg Assoc CUSIP:3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	3,000,000.00 19,746.78 3,019,746.78	2,998,500.00 19,746.78 3,018,246.78	2,884,260.00 19,746.78 2,904,006.78	06/30/21 07/01/18 07/01/18	1.50% 1.74% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Natl Mtg Assn CUSIP: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,000,000.00 163,749.16 2,163,749.16	1,999,000.00 163,749.16 2,162,749.16	1,922,840.00 163,749.16 2,086,589.16	06/30/21 07/01/18 07/01/18	1.50% 1.74% 0.00%
SCPPA Atif Haji Datto (213) 367-4668 Johnathan Delia (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Cash Federal Home Loan Bank Discount Notes CUSIP:313385ZE9 Federal Farm Credit Banks CUSIP:3133EG5Q4 Federal Home Loan Mort Corp CUSIP: 3134GA6H2 Federal Home Loan Mortgage Corp CUSIP: 3134G9MX2 Federal Home Loan Mortgage Corp CUSIP: 3134GA6M1 Federal Home Loan Mort Corp CUSIP: 3134GASN5 Total	170,635.07 2,000,000.00 1,000,000.00 1,000,000.00 1,300,000.00 1,000,000.00 2,000,000.00 8,470,635.07	170,635.07 1,997,933.33 1,000,000.00 1,000,000.00 1,300,000.00 2,000,000.00 8,468,568.40	170,635.07 1,999,060.00 994,740.00 994,150.00 1,292,447.00 988,930.00 1,981,780.00 8,421,742.07	07/01/18 07/01/18 07/11/18 2/1/2019 2/28/2019 08/26/19 08/28/19 10/28/19	1.66% 0.00% 1.86% 1.30% 1.38% 1.25% 1.50% 1.25%
TOTAL FUND BALANCE		\$ 55,830,020.17	\$ 55,823,778.50	\$ 54,176,523.17		

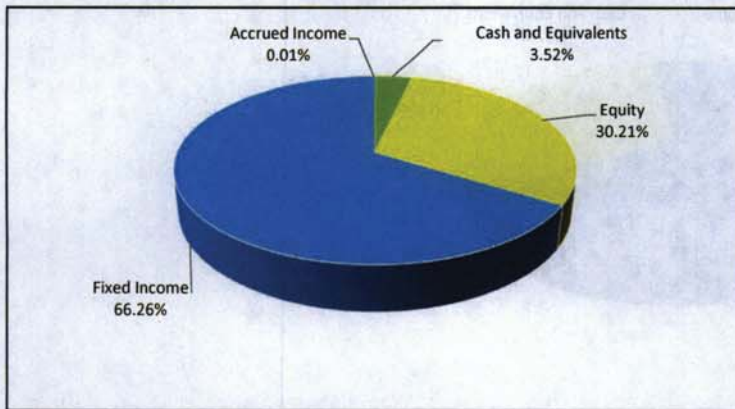
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 From Inception thru June 30, 2018
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	-	-
Activity		
Contributions	10,578,864.00	10,578,864.00
Disbursements	-	-
Total	10,578,864.00	10,578,864.00
Net Investment Income		
Dividends	33,709.12	33,709.12
Interest	1,116.26	1,116.26
Other Income	0.27	0.27
Change in Accrued Income	714.32	714.32
Total Investment Income	35,539.97	35,539.97
Net Change in Unrealized Gain/Loss	(13,797.22)	-
Other Activity	-	-
Total Market Value Adjustment	(13,797.22)	-
Trust Fees	(3,281.78)	(3,281.78)
PARS Fee (Net of Depository Earnings)	(2,509.66)	(2,509.66)
Unreconciled Difference	-	-
Total	(5,791.44)	(5,791.44)
Ending Balance	10,594,815.31	10,608,612.53
Investment Return (4/2/2018 inception thru 6/30/2018)	0.79%	
Benchmark Return (PARS Moderately Conservative)	0.84%	

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	373,284.59	3.52%
Equity	3,200,694.78	30.21%
Fixed Income	7,020,121.62	66.26%
Accrued Income	714.32	0.01%
Total	10,594,815.31	100.00%



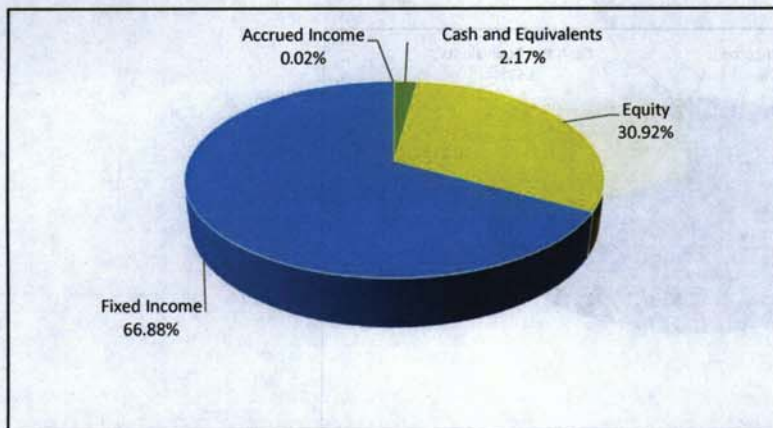
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 From Inception thru June 30, 2018
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	-	-
Activity		
Contributions	2,000,000.00	2,000,000.00
Disbursements	-	-
Total	2,000,000.00	2,000,000.00
Net Investment Income		
Dividends	1,905.48	1,905.48
Interest	-	-
Other Income	-	-
Change in Accrued Income	400.88	400.88
Total Investment Income	2,306.36	2,306.36
Net Change in Unrealized Gain/Loss	(113.77)	-
Other Activity	-	-
Total Market Value Adjustment	(113.77)	-
Trust Fees		
PARS Fee (Net of Depository Earnings)	-	-
Unreconciled Difference	-	-
Total	-	-
Ending Balance	2,002,192.59	2,002,306.36

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	43,541.03	2.17%
Equity	619,125.63	30.92%
Fixed Income	1,339,125.05	66.88%
Accrued Income	400.88	0.02%
Total	2,002,192.59	100.00%



Account Manager:
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